



Bonds:

Month Update: August 2022



Month: Aug-22

Trading days: 23

Period ending: Wednesday, 31 August 2022

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	26.8	16	1	10,300	\$0.25
Corporate Bonds - Floating Rate	4	559.7	268	12	97,858	\$4.59
Australian Government Bonds	35	324.2	740	32	615,236	\$26.31
Total	40	910.72	1,024	45	723,394	\$31.15

Recent Listings

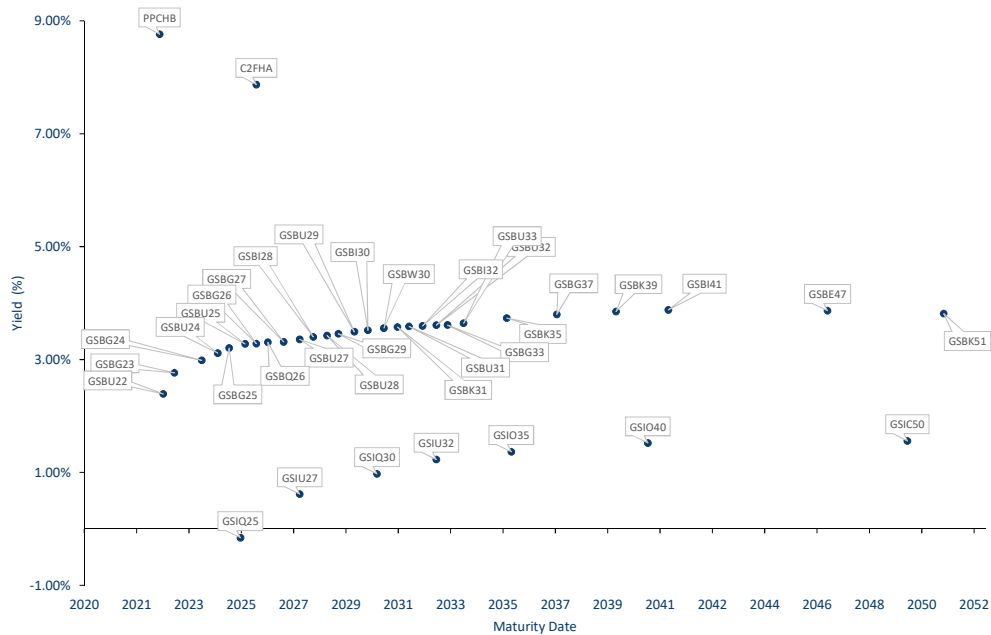
Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Government Tre	GSBU33	\$16,800	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$94.98
Australian Government Tre	GSIU32	\$3,850	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$94.37
Australian Government Tre	GSBU32	\$26,200	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$84.83
Centuria Funds Managemen	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	6.47%	Qtrly	\$100.90
Australian Government Tre	GSBQ26	\$36,000	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$90.26
Australian Government Tre	GSBU31	\$41,800	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$80.44
Australian Government Tre	GSBK51	\$18,400	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$64.41
Australian Government Tre	GSBU25	\$37,300	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$91.15
Australian Government Tre	GSBW30	\$38,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$81.54

*GSBW - Bank Bill Swap Rate
 *As of the date of this report this security has not traded, the Last Price reflects the Issue Price

Most Actively Traded Securities by Value

ASX Cod.	Security Type	Value (\$)	Value (%)	Volume	Volume (%)
GSBI32	Government Bonds - Fixed Rate	\$18,694,211	60.02%	228,902	31.64%
GSBG23	Government Bonds - Fixed Rate	\$6,590,077	21.16%	63,462	8.77%
GSI040	Government Bonds - Inflation Linked	\$3,956,104	12.70%	34,219	4.73%
AYUHD	Corporate Bonds - Floating Rate	\$3,883,355	12.47%	39,583	5.47%
C2FHA	Corporate Bonds - Floating Rate	\$3,227,885	10.36%	32,368	4.47%
		\$36,351,631.73	116.71%	398,534	55.09%

Yield versus maturity date





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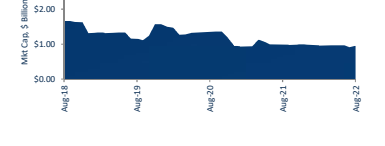
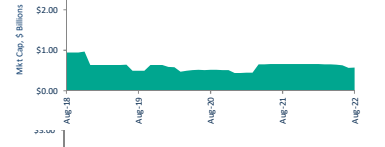
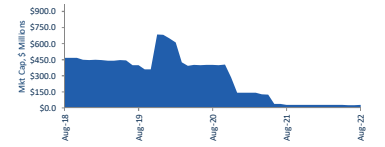
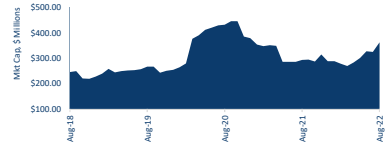
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Aug-21	Aug-22	% change	Jul-22	% change
Market Cap (\$m)	\$293.71	\$362.98	23.6%	\$324.20	12.0%
Number listed (actual)	36	35	-2.8%	35	0.0%
Monthly Volume	104,982	615,236	486.0%	268,185	129.4%
Monthly Transactions	539	1,007	86.8%	740	36.1%
Monthly value (\$m)	\$12.41	\$57.62	364.3%	\$26.31	119.0%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Aug-21	Aug-22	% change	Jul-22	% change
Market Cap (\$m)	\$29.41	\$27.20	-7.5%	\$26.78	1.6%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	2,909	10,300	254.1%	2,722	278.4%
Monthly Transactions	10	23	130.0%	16	43.8%
Monthly value (\$m)	\$0.29	\$0.95	223.2%	\$0.25	278.8%

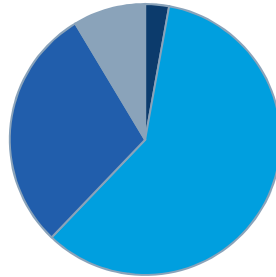
Corporate Bonds - Floating	Last 12 months			Last month	
	Aug-21	Aug-22	% change	Jul-22	% change
Market Cap (\$m)	\$655.82	\$568.47	-13.3%	\$559.74	1.6%
Number listed (actual)	5	4	-20.0%	4.00	0.0%
Monthly Volume	86,160	97,858	13.6%	47,650	105.4%
Monthly Transactions	302	343	13.6%	268	28.0%
Monthly value (\$m)	\$8.65	\$9.69	12.1%	\$4.59	111.2%

Total Bond Market	Last 12 months			Last month	
	Aug-21	Aug-22	% change	Jul-22	% change
Market Cap (\$m)	\$978.94	\$958.65	-2.1%	\$910.72	5.3%
Number listed (actual)	42	40	-4.8%	40	0.0%
Monthly Volume	194,051	723,394	272.8%	318,557	127.1%
Monthly Transactions	851	1,373	61.3%	1,024	34.1%
Monthly value (\$m)	\$21.35	\$68.26	219.7%	\$31.15	119.1%



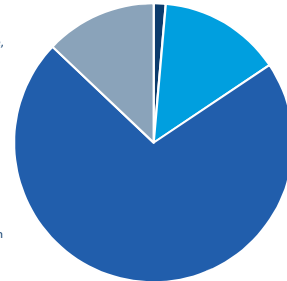
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$27 m
- Corporate Bonds - Floating Rate, \$568 m
- Government Bonds - Fixed Rate, \$280 m
- Government Bonds - Inflation Linked, \$83 m

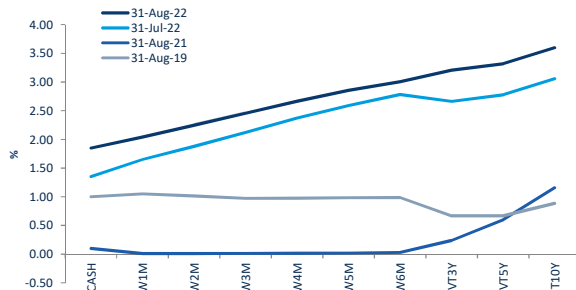


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$950 k
- Corporate Bonds - Floating Rate, \$9,694 k
- Government Bonds - Fixed Rate, \$48,801 k
- Government Bonds - Inflation Linked, \$8,815 k



Australian Yield Curve



S&P Indices - rebased to 100

